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A higher order approximate static condensation method for multi-material diffusion problems

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[SIAM CSE](#), 27 Feb 2019

1 The $ASC(n)$ Method

- Problem Setting
- Description of the Method
- $ASC(0)$ and $ASC(1)$

2 Numerical Experiments

- $ASC(0) \rightarrow ASC(1)$: Motivation
- Piecewise P_1 & P_2 Solutions
- Unsteady Problem

Our objective is to solve the diffusion problem in the mixed form

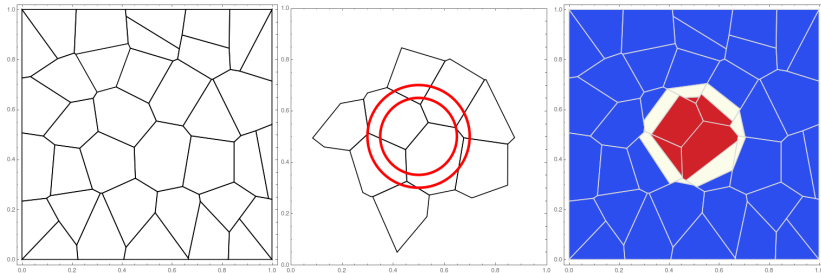
$$\begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } \Omega \subset \mathbb{R}^2, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } \Omega, \end{cases}$$

with boundary data

$$\begin{aligned} p &= g_D & \text{on } \partial\Omega_D, \\ \mathbf{u} \cdot \hat{\mathbf{n}} &= g_N & \text{on } \partial\Omega_N. \end{aligned}$$

Challenges:

- The diffusion tensor \mathbf{K} may sharply vary in Ω and may be discontinuous
- We want to use general polygonal meshes, and
- be able to handle material interfaces not aligned with the mesh

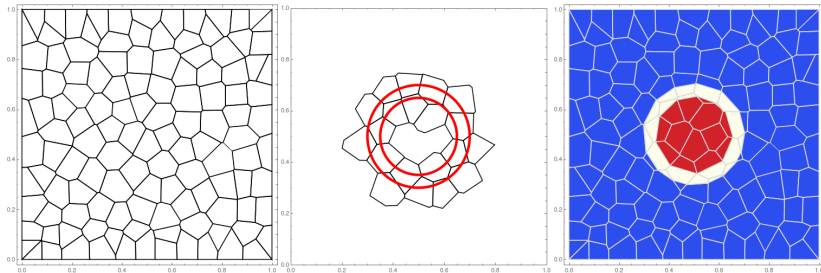


(a) Macro-mesh \mathcal{T}

(b) Multi-material cells

(c) MOF

Moment-of-fluid interface reconstruction \Rightarrow reconstructed interface may be discontinuous



(a) Macro-mesh \mathcal{T}

(b) Multi-material cells

(c) MOF

Moment-of-fluid interface reconstruction \Rightarrow reconstructed interface may be discontinuous

Consider $T \in \mathcal{T}_H$:

$$\begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } T, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } T, \\ p = \lambda & \text{on } \partial T \end{cases}$$

\Downarrow

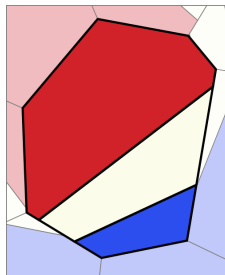
Find trial functions $\langle \mathbf{u}, p \rangle \in \mathbb{H}_{\text{div}}(T) \times \mathbb{L}^2(T)$ such that

$$\begin{cases} \int_T \mathbf{K}^{-1} \mathbf{u} \cdot \mathbf{v} \, d\mathbf{x} - \int_T p \nabla \cdot \mathbf{v} \, d\mathbf{x} = - \int_{\partial T} \lambda \mathbf{v} \cdot \hat{\mathbf{n}} \, dl, \\ \int_T \nabla \cdot \mathbf{u} \, q \, d\mathbf{x} + \int_T c p q \, d\mathbf{x} = \int_T f q \, d\mathbf{x} \end{cases}$$

holds for all test functions $\langle \mathbf{v}, q \rangle \in \mathbb{H}_{\text{div}}(T) \times \mathbb{L}^2(T)$

Consider $T \in \mathcal{T}_H$:

$$\begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } T, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } T, \\ p = \lambda & \text{on } \partial T \end{cases}$$



Minimesh τ_h of T



Discretization

Apply Mimetic Finite Difference Method*



$$\begin{pmatrix} \mathbf{M}_\tau & \mathbf{B}_\tau^T \\ -\mathbf{B}_\tau & \boldsymbol{\Sigma}_\tau \end{pmatrix} \begin{pmatrix} \mathbf{u}_\tau \\ \mathbf{p}_\tau \end{pmatrix} = \begin{pmatrix} \mathbf{E}_\tau & \mathbf{C}_\tau & \lambda_\tau \\ & & \mathbf{f}_\tau \end{pmatrix}$$

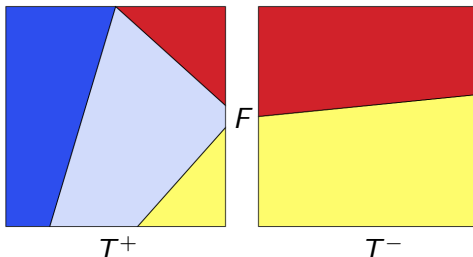
* L. Beirao da Veiga, K. Lipnikov, G. Manzini
[The Mimetic Finite Difference Method for Elliptic Problems](#)
Springer 2014

Approximate Static Condensation

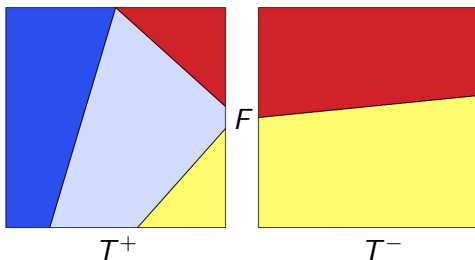
If one knows the **pressure trace** λ for each $T \in \mathcal{T}$, one can recover the solution in \mathcal{T} . The idea is **(i)** to express external flux DOFs in terms of **trace DOFs** (*static condensation*),

$$\mathbf{u}_T^{\text{ext}} := \mathbf{E}_T^T \mathbf{u}_T = \mathbf{A}_T \mathbf{C}_T \lambda_T - \mathbf{a}_T,$$

and **(ii)** to get the system for **trace DOFs** by requiring weak continuity of fluxes. **Problem:** we may have different number of **trace DOFs** from T^+ and T^-



Approximate Static Condensation



Solution: approximate a pressure trace on F with a polynomial $\lambda_F \in \mathbb{P}^n(F)$ described in terms of its $(n+1)$ moments

$$\lambda_F^{(i)} = \frac{\int_F \lambda s_i \, dl}{|F|}, \quad i = 0, \dots, n.$$

Here $s_i \in \mathbb{P}^i(F)$ is a fixed polynomial of degree i such that $s_i \perp_{\mathbb{L}^2} s_j$, $j < i$

DOFs { Now we express trace DOFs on mini faces of τ via coarse trace DOFs $:= (n+1)$ moments on each base face of T ,

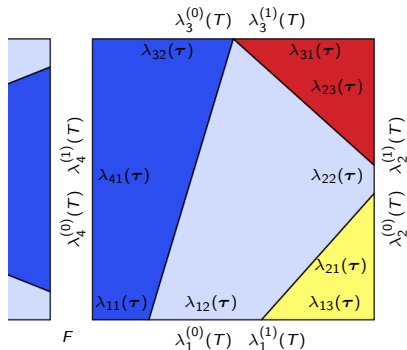
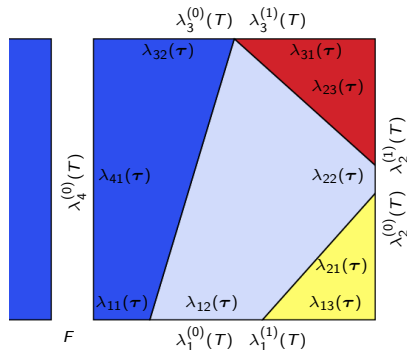
$$\lambda_\tau = \mathbf{R}_\tau \lambda_T \Rightarrow$$
$$\mathbf{u}_\tau^{\text{ext}} = \mathbf{A}_\tau \mathbf{C}_\tau \mathbf{R}_\tau \lambda_T - \mathbf{a}_\tau,$$

Constraints { and close the system by requiring weak continuity of normal fluxes on each base face

$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

Express fluxes in terms of traces \Rightarrow get SLAE for coarse trace DOFs

ASC(1) DOFs



$$\underbrace{\begin{pmatrix} \lambda_{11}(\tau) \\ \lambda_{12}(\tau) \\ \lambda_{13}(\tau) \\ \lambda_{21}(\tau) \\ \lambda_{22}(\tau) \\ \lambda_{23}(\tau) \\ \lambda_{31}(\tau) \\ \lambda_{32}(\tau) \\ \lambda_{41}(\tau) \end{pmatrix}}_{\lambda_{\tau} =} = \underbrace{\begin{pmatrix} 1 & s_{11} & 0 & 0 & 0 & 0 & 0 \\ 1 & s_{12} & 0 & 0 & 0 & 0 & 0 \\ 1 & s_{13} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & s_{21} & 0 & 0 & 0 \\ 0 & 0 & 1 & s_{22} & 0 & 0 & 0 \\ 0 & 0 & 1 & s_{23} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & s_{31} & 0 \\ 0 & 0 & 0 & 0 & 1 & s_{32} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}}_{\mathbf{R}_{\tau} =} \underbrace{\begin{pmatrix} \lambda_1^{(0)}(T) \\ \lambda_1^{(1)}(T) \\ \lambda_2^{(0)}(T) \\ \lambda_2^{(1)}(T) \\ \lambda_3^{(0)}(T) \\ \lambda_3^{(1)}(T) \\ \lambda_4^{(0)}(T) \end{pmatrix}}_{\lambda_T =}$$

Here $s_{ij} :=$ signed distance between j th mini-face and i th macro-face centroids. For ASC(0) the matrix \mathbf{R}_{τ} is as on the left with rows containing s_{ij} -s eliminated.

$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

$$\Downarrow$$

$$n = 0: \quad \sum_{f \in f_F(T^+)} u_{\tau^+}^{\text{ext}}(f) |f| + \sum_{f \in f_F(T^-)} u_{\tau^-}^{\text{ext}}(f) |f| = 0,$$

$$n = 1: \quad \sum_{f \in f_F(T^+)} u_{\tau^+}^{\text{ext}}(f) \int_f s_1 \, dl + \sum_{f \in f_F(T^-)} u_{\tau^-}^{\text{ext}}(f) \int_f s_1 \, dl = 0$$

$$\Downarrow$$

$$\left(\mathbf{R}_{\tau^+}^T \mathbf{C}_{\tau^+} \mathbf{u}_{\tau^+}^{\text{ext}} \right)_{i+m} + \left(\mathbf{R}_{\tau^-}^T \mathbf{C}_{\tau^-} \mathbf{u}_{\tau^-}^{\text{ext}} \right)_{j+m} = 0, \quad m \in \{0, 1\}$$

$$\Downarrow$$

$$\begin{aligned} & \left(\underbrace{\left(\mathbf{R}_{\tau^+}^T \mathbf{C}_{\tau^+} \mathbf{A}_{\tau^+} \mathbf{C}_{\tau^+} \mathbf{R}_{\tau^+} \right)}_{\mathbf{S}_{T^+} :=} \lambda_{T^+} \right)_{i+m} + \left(\underbrace{\left(\mathbf{R}_{\tau^-}^T \mathbf{C}_{\tau^-} \mathbf{A}_{\tau^-} \mathbf{C}_{\tau^-} \mathbf{R}_{\tau^-} \right)}_{\mathbf{S}_{T^-} :=} \lambda_{T^-} \right)_{j+m} = \\ & \left(\underbrace{\mathbf{R}_{\tau^+}^T \mathbf{C}_{\tau^+} \mathbf{a}_{\tau^+}}_{\mathbf{s}_{T^+}} \right)_{i+m} + \left(\underbrace{\mathbf{R}_{\tau^-}^T \mathbf{C}_{\tau^-} \mathbf{a}_{\tau^-}}_{\mathbf{s}_{T^-}} \right)_{j+m} \end{aligned}$$

$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

$$\Downarrow$$

$$n = 0: \quad \sum_{f \in f_F(T^+)} u_{\tau^+}^{\text{ext}}(f) |f| + \sum_{f \in f_F(T^-)} u_{\tau^-}^{\text{ext}}(f) |f| = 0,$$

$$n = 1: \quad \sum_{f \in f_F(T^+)} u_{\tau^+}^{\text{ext}}(f) \int_f s_1 \, dl + \sum_{f \in f_F(T^-)} u_{\tau^-}^{\text{ext}}(f) \int_f s_1 \, dl = 0$$

$$\Downarrow$$

$$\left(\mathbf{R}_{\tau^+}^T \mathbf{C}_{\tau^+} \mathbf{u}_{\tau^+}^{\text{ext}} \right)_{i+m} + \left(\mathbf{R}_{\tau^-}^T \mathbf{C}_{\tau^-} \mathbf{u}_{\tau^-}^{\text{ext}} \right)_{j+m} = 0, \quad m \in \{0, 1\}$$

$$\Downarrow$$

$$\mathbf{S}_{\mathcal{T}} = \sum_{T \in \mathcal{T}} \mathbf{N}_T^T \mathbf{S}_T \mathbf{N}_T,$$

Global system:

$$\mathbf{s}_{\mathcal{T}} = \sum_{T \in \mathcal{T}} \mathbf{N}_T^T \mathbf{s}_T,$$

$$\mathbf{S}_{\mathcal{T}} \boldsymbol{\lambda}_{\mathcal{T}} = \mathbf{s}_{\mathcal{T}}$$

$$\mathbf{S}_{\mathcal{T}} = \sum_{T \in \mathcal{T}} \mathbf{N}_T^T \mathbf{S}_T \mathbf{N}_T,$$

Global system:

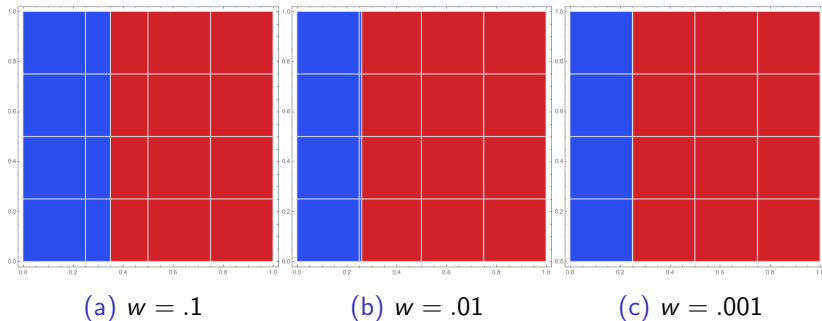
$$\mathbf{s}_{\mathcal{T}} = \sum_{T \in \mathcal{T}} \mathbf{N}_T^T \mathbf{s}_T,$$

$$\mathbf{S}_{\mathcal{T}} \boldsymbol{\lambda}_{\mathcal{T}} = \mathbf{s}_{\mathcal{T}}$$

- **Theorem:** system matrix $\mathbf{S}_{\mathcal{T}}$ is sparse and SPD for ASC(0) and ASC(1)
- Hence efficient solvers and preconditioners are available (e. g. CG + Algebraic Multigrid)
- Once we obtain $\boldsymbol{\lambda}_{\mathcal{T}}$, we recover pressure and flux DOFs in each cell $T \in \mathcal{T}$ (this may be done in parallel)

ASC(1): Algebraic Robustness (1 / 2)

Figure: $w :=$ width of the left minimesh cells

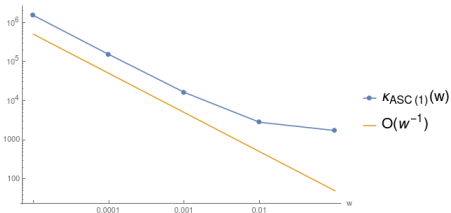


We solve the diffusion problem $w/\mathbf{K} = k\mathbf{I}$, $k = 1$ on the left part and .1 on the right. Exact solution is piecewise linear

ASC(1): Algebraic Robustness (2 / 2)

Figure: Condition Numbers of ASC(0) / ASC(1) Matrices

w	$\kappa_{\text{ASC}(0)}$	$\kappa_{\text{ASC}(1)}$	$\tilde{\kappa}_{\text{ASC}(1)}$
10^{-1}	41.0	1 730	41.0
10^{-2}	45.2	2 817	45.1
10^{-3}	48.3	16 391	48.3
10^{-4}	49.0	152 325	49.0
10^{-5}	49.1	1.5×10^6	49.1



$\kappa_{\text{ASC}(0)}$ does not depend on w , and $\kappa_{\text{ASC}(1)}$ is proportional to w^{-1} . However, if we remove 3 smallest eig values (corresponding to 3 int MM faces), **we will have** $\tilde{\kappa}_{\text{ASC}(1)} \approx \kappa_{\text{ASC}(0)}$. Starting from some iteration CG behaves like extreme eig values are not present; that is, several small eig values is not a problem

If the base mesh consists of triangles + we have no material interfaces, $\text{ASC}(n)$ boils down to Mixed-Hybrid Raviart–Thomas FEM:

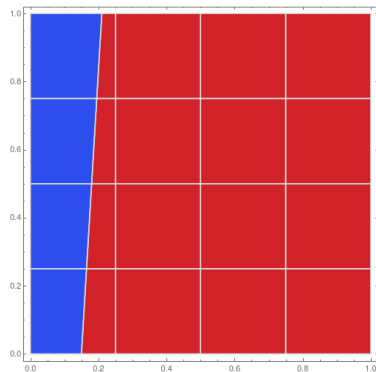
$$\begin{aligned}\|\mathbf{u} - \mathbf{u}_h\|_{\mathbb{L}^2(\Omega)} &\leq c h \|\mathbf{u}\|_{\mathbb{H}^1(\Omega)}, \\ \|p - p_h\|_{\mathbb{L}^2(\Omega)} &\leq c (h \|p\|_{\mathbb{H}^1(\Omega)} + h^2 \|p\|_{\mathbb{H}^2(\Omega)}).\end{aligned}$$

That is, we cannot expect $\text{ASC}(n)$ convergence to be better than linear. We define **discrete \mathbb{L}^2 -norm**

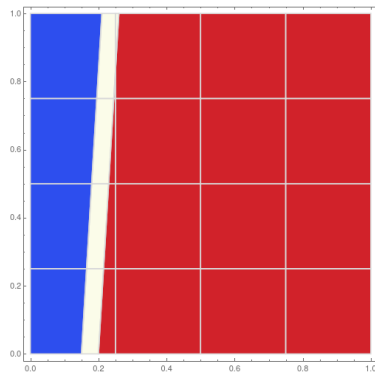
$$\|v\|_{\ell^2(\Omega)} := \|P_h v\|_{\mathbb{L}^2(\Omega)} \leq \|v\|_{\mathbb{L}^2(\Omega)},$$

where $P_h := \mathbb{L}^2$ -projection operator on the space of piecewise constant functions on each cell $T \in \mathcal{T}$ (or on each $\tau \in \mathcal{T}$ if T is a MMC)

ASC(0) \rightarrow ASC(1): Motivation



(a) $\|p - p_h\|_{l^2(\Omega)} = 6.38 \times 10^{-2}$

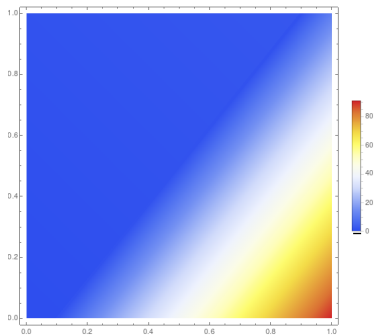


(b) $\|p - p_h\|_{l^2(\Omega)} = 6.41 \times 10^{-2}$

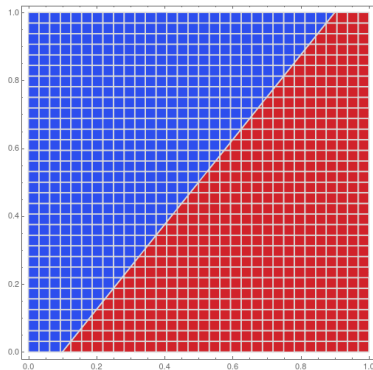
Here $\mathbf{K}_i = \mathbf{K}_j$ and the exact soln is linear. ASC(0) produces errors due to const trace approximation, and ACS(1) recovers the exact soln

Piecewise Linear Solution (1 / 2)

We solve the diffusion problem on the sequence of square meshes w/ $\mathbf{K} = k \mathbf{I}$, $k = 1$ on the left part and $.1$ on the right. Exact solution is piecewise linear



(a) Exact soln, p



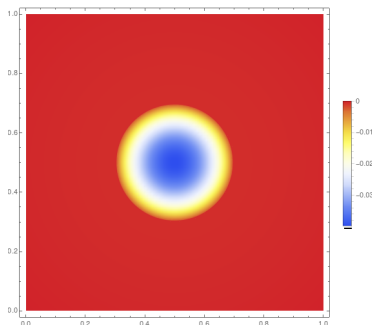
(b) Materials

Piecewise Linear Solution (2 / 2)

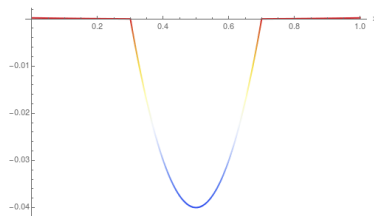
ASC(0)	h	$e_p^{\ell^2}$	ρ_p	e_p^∞	$e_u^{\ell^2}$	ρ_u
	3.5×10^{-1}	7.3×10^{-1}		4.8	6.6×10^{-1}	
	8.8×10^{-2}	1.6×10^{-1}	1.1	1.2	3.5×10^{-1}	0.46
	2.2×10^{-2}	3.7×10^{-2}	1.1	3.4×10^{-1}	1.3×10^{-1}	0.71
	5.5×10^{-3}	8.9×10^{-3}	1.0	7.9×10^{-2}	4.1×10^{-2}	0.83
ASC(1)	h	$e_p^{\ell^2}$	ρ_p	e_p^∞	$e_u^{\ell^2}$	ρ_u
	3.5×10^{-1}	2.5×10^{-2}		2.9×10^{-1}	4.6×10^{-2}	
	8.8×10^{-2}	1.9×10^{-3}	1.84	6.6×10^{-2}	2.0×10^{-2}	0.6
	2.2×10^{-2}	1.6×10^{-4}	1.79	4.3×10^{-2}	5.5×10^{-3}	0.93
	5.5×10^{-3}	1.3×10^{-5}	1.80	2.0×10^{-2}	1.3×10^{-3}	1.

Piecewise Quadratic Solutions w/ 2 Materials (1 / 3)

We solve the diffusion problem on Voronoi meshes w/ $\mathbf{K} = k \mathbf{I}$, $k = 1$ outside the circle and .001 inside. Exact solution is pw quadratic. We compare convergence of ASC(0) and ASC(1)



(a) Exact soln, p



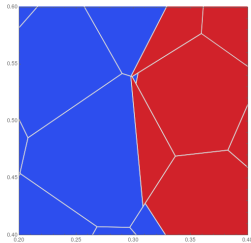
(b) $p(x, \frac{1}{2})$

Piecewise Quadratic Solution w/ 2 Materials (2 / 3)

ASC(0)	h	$e_p^{l^2}$	ρ_p	e_p^∞	$e_u^{l^2}$	ρ_u
	3.0×10^{-1}	2.4×10^{-3}		6.3×10^{-1}	6.9×10^{-5}	
	1.5×10^{-1}	6.5×10^{-4}	2.0	7.0×10^{-3}	3.6×10^{-5}	0.9
	8.1×10^{-2}	2.6×10^{-4}	1.4	3.2×10^{-3}	3.4×10^{-5}	0.09
	4.2×10^{-2}	1.4×10^{-4}	0.9	2.3×10^{-3}	2.1×10^{-5}	0.73
	2.1×10^{-2}	3.7×10^{-5}	1.9	1.1×10^{-3}	1.1×10^{-5}	0.93
	1.0×10^{-2}	2.7×10^{-5}	0.4	8.6×10^{-4}	6.5×10^{-6}	0.75
ASC(1)	h	$e_p^{l^2}$	ρ_p	e_p^∞	$e_u^{l^2}$	ρ_u
	3.0×10^{-1}	2.4×10^{-3}		2.1×10^{-3}	1.2×10^{-4}	
	1.5×10^{-1}	7.0×10^{-4}	1.9	1.3×10^{-2}	6.5×10^{-5}	0.88
	8.1×10^{-2}	2.3×10^{-4}	1.8	6.8×10^{-4}	3.0×10^{-5}	1.25
	4.2×10^{-2}	6.8×10^{-5}	1.8	3.2×10^{-4}	1.4×10^{-5}	1.16
	2.1×10^{-2}	2.0×10^{-5}	1.8	1.1×10^{-4}	5.0×10^{-6}	1.48
	1.0×10^{-2}	5.4×10^{-6}	1.9	3.3×10^{-5}	2.2×10^{-6}	1.18

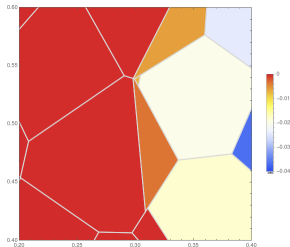
We observe a jump of ∞ -error of ASC(1) at $h = 1.5 \times 10^{-1}$

Piecewise Quadratic Solution w/ 2 Materials (3 / 3)

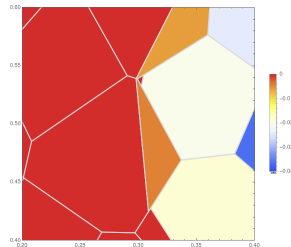


(a) Materials

$h = 1.5 \times 10^{-1}$: This example shows that $\text{ASC}(1)$ ∞ -norm may be sensitive to geometry errors. However, it does not affect ℓ^2 -convergence



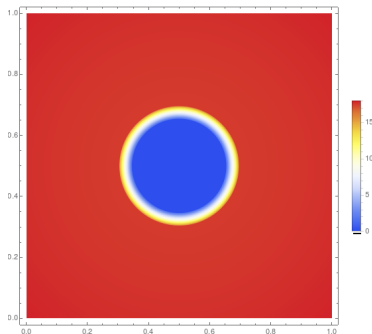
(b) $\text{ASC}(0)$, p_h



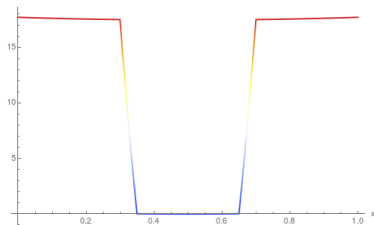
(c) $\text{ASC}(1)$, p_h

Piecewise Quadratic Solution w/ 3 Materials (1 / 2)

We solve the diffusion problem on triangular meshes w/ $\mathbf{K} = k\mathbf{I}$, $k = 1$ outside the ring and .001 inside. Exact solution is piecewise quadratic



(a) Exact soln, p



(b) $p(x, \frac{1}{2})$

Piecewise Quadratic Solution w/ 3 Materials (2 / 2)

ASC(0)	h	$e_p^{r^2}$	ρ_p	e_p^∞
	3.0×10^{-1}	4.5		17
	2.5×10^{-1}	4.5		17
	1.3×10^{-1}	4.0		17
	8.3×10^{-2}	4.4		17
	6.7×10^{-2}	7.1×10^{-1}		4.9
	4.3×10^{-2}	4.5×10^{-1}	1.2	5.0

ASC(1)	h	$e_p^{r^2}$	ρ_p	e_p^∞
	3.0×10^{-1}	4.5×10^{-1}		3.5
	2.5×10^{-1}	2.6×10^{-1}	3	2.7
	1.3×10^{-1}	9.2×10^{-2}	1.5	6.2×10^{-1}
	8.3×10^{-2}	4.8×10^{-2}	1.6	8.3×10^{-1}
	6.7×10^{-2}	2.8×10^{-2}	2.5	2.3×10^{-1}
	4.3×10^{-2}	1.0×10^{-2}	2.3	6.3×10^{-2}

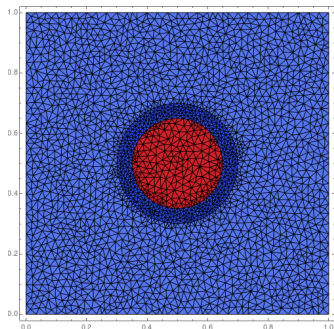
Arithmetic homo.	h	$e_p^{r^2}$	ρ_p	e_p^∞
	3.0×10^{-1}	4.9		17
	2.5×10^{-1}	5.0		17
	1.3×10^{-1}	4.9		17
	8.3×10^{-2}	4.7		17
	6.7×10^{-2}	4.4		16
	4.3×10^{-2}	9.7×10^{-1}	3.5	5.7

Harmonic homo.	h	$e_p^{r^2}$	ρ_p	e_p^∞
	3.0×10^{-1}	2.3		15
	2.5×10^{-1}	1.7	1.6	16
	1.3×10^{-1}	7.3×10^{-1}	1.2	12
	8.3×10^{-2}	4.8×10^{-1}	1.0	12
	6.7×10^{-2}	3.4×10^{-1}	1.6	9.4
	4.3×10^{-2}	1.6×10^{-1}	1.7	8.2

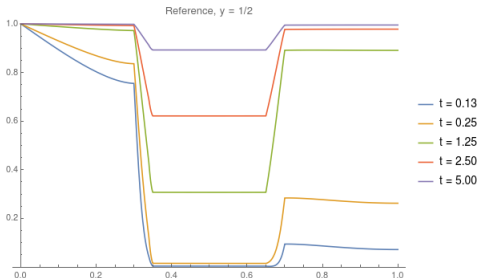
Before $h = 6.7 \times 10^{-2}$ we have cells / faces with 3 materials, and after this mesh level we have only 2 material MMCs

Unsteady Problem (1 / 2)

We solve the unsteady diffusion problem on Voronoi meshes w/
 $\mathbf{K} = k \mathbf{I}$, $k = .002$ inside the ring, 10 in the inner disk, and 1
elsewhere. We set $g_D = 1$ on the left bndry and 0 on the right; top
and bottom bndries are insulated. Equilibrium state is $p \equiv 1$

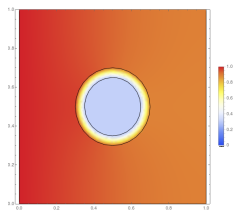


(a) Conforming (super)mesh

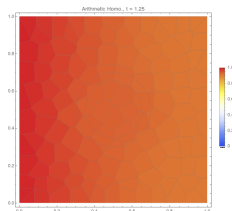


(b) Cuts $p_*((x, 0.5), t)$ of the ref soln

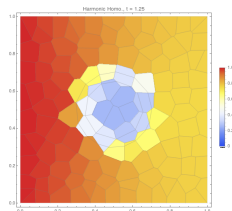
Unsteady Problem (2 / 2)



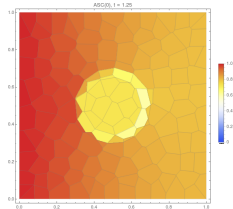
(a) Reference



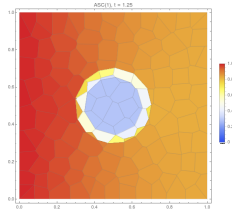
(b) Arithmetic homo.



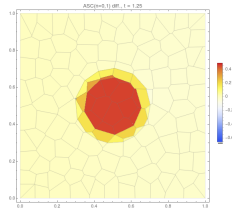
(c) Harmonic homo.



(d) ASC(0)



(e) ASC(1)



(f) ASC(0,1) difference

Comparison of the discrete solutions p_h , $h = 1.5 \times 10^{-1}$, $t = 1.25$ (play)

Results:

- $\text{ASC}(n)$ is able to efficiently handle unfitted material interfaces
- 2nd order ℓ^2 -convergence for $\text{ASC}(1)$
- Effective condition number seems to be uniformly bounded w.r.t. an interface position
- The underline matrix is SPD and sparse; its pattern does not depend on mini meshes
- A. Zhiliakov et al. [A higher order approximate static condensation method for multi-material diffusion problems](#), 2019 (JCP preprint)

TODO List:

- Anisotropic diffusion: homogenization is not applicable; what about $\text{ASC}(n)$?